

Government Securities Daily Secondary Market Report for 11-September-2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
11-SEP	0.000% 28-NOV-2024	9.000	9.324	98.113	7,000,000.000	6,867,910.000
11-SEP	0.000% 05-DEC-2024	10.059	10.455	97.711	1,051,300,000.000	1,027,235,743.000
11-SEP	0.000% 05-DEC-2024	10.059	10.455	97.711	545,800,000.000	533,306,638.000
11-SEP	0.000% 05-DEC-2024	10.055	10.450	97.712	1,051,300,000.000	1,027,246,256.000
11-SEP	0.000% 05-DEC-2024	10.055	10.450	97.712	545,800,000.000	533,312,096.000
11-SEP	0.000% 19-DEC-2024	10.355	10.752	97.268	144,000,000.000	140,065,920.000
11-SEP	0.000% 19-DEC-2024	8.001	8.237	97.876	2,000,000.000	1,957,520.000
11-SEP	0.000% 16-JAN-2025	10.159	10.499	96.586	93,200,000.000	90,018,152.000
11-SEP	0.000% 27-FEB-2025	12.071	12.463	94.707	1,112,400,000.000	1,053,520,668.000
11-SEP	0.000% 27-FEB-2025	12.049	12.440	94.716	10,000,000.000	9,471,600.000
11-SEP	0.000% 10-APR-2025	10.000	10.210	94.535	264,500,000.000	250,045,325.000
11-SEP	0.000% 31-JUL-2025	12.074	12.155	90.347	332,100,000.000	300,042,387.000
11-SEP	0.000% 14-AUG-2025	12.000	12.053	90.026	1,100,000.000	990,286.000
11-SEP	0.000% 25-AUG-2025	12.557	12.592	89.308	123,200,000.000	110,027,456.000
11-SEP	0.000% 25-AUG-2025	12.138	12.171	89.628	1,854,000,000.000	1,661,703,120.000
11-SEP	0.000% 25-AUG-2025	11.600	11.630	90.042	10,000,000.000	9,004,200.000
11-SEP	0.000% 25-AUG-2025	11.095	11.122	90.434	6,000,000.000	5,426,040.000
11-SEP	17.000% 16-JAN-2025		11.598	104.315	4,000,000,000.000	4,172,600,000.000
11-SEP	17.000% 16-JAN-2025		11.596	104.315	15,000,000,000.000	15,647,250,000.000
11-SEP	13.500% 09-JUL-2026		13.546	102.177	250,000,000.000	255,442,500.000
11-SEP	13.500% 09-JUL-2026		14.525	100.650	1,854,000,000.000	1,866,042,948.000
11-SEP	16.625% 27-AUG-2026		15.700	102.087	8,300,000,000.000	8,473,221,000.000
11-SEP	16.625% 27-AUG-2026		15.700	102.087	8,300,000,000.000	8,473,221,000.000
11-SEP	14.250% 23-AUG-2029		15.000	97.931	204,300,000.000	200,073,033.000
11-SEP	16.375% 04-MAR-2032		16.500	107.614	2,800,000.000	3,013,192.000
11-SEP	14.375% 03-FEB-2033		16.482	91.613	25,000,000.000	22,903,250.000

11-SEP	14.375% 03-FEB-2033		15.500	95.838	50,000,000.000	47,919,000.000
11-SEP	14.375% 03-FEB-2033		16.000	93.652	60,000,000.000	56,191,103.000
11-SEP	14.375% 03-FEB-2033		15.008	98.060	50,000,000.000	49,030,000.000
11-SEP	14.250% 22-JUN-2034		15.777	95.141	70,000,000.000	66,598,700.000
11-SEP	14.250% 22-JUN-2034		16.500	91.877	163,300,000.000	150,035,141.000
11-SEP	16.250% 08-NOV-2035		17.011	101.121	80,000,000.000	80,896,800.000
11-SEP	16.000% 14-MAY-2037		16.100	103.961	21,000,000.000	21,831,810.000
11-SEP	16.000% 14-MAY-2037		15.407	107.765	16,000,000.000	17,242,400.000
11-SEP	16.000% 14-MAY-2037		17.045	99.125	21,000,000.000	20,816,250.000
11-SEP	16.000% 14-MAY-2037		16.200	103.431	20,000,000.000	20,686,200.000
11-SEP	15.800% 23-JUN-2039		16.490	98.836	3,000,000,000.000	2,965,080,000.000
11-SEP	15.800% 23-JUN-2039		16.430	99.156	4,000,000,000.000	3,966,240,000.000
11-SEP	15.800% 23-JUN-2039		16.500	98.783	237,000,000.000	234,115,710.000
11-SEP	15.800% 23-JUN-2039		16.100	100.947	2,000,000,000.000	2,018,940,000.000
11-SEP	15.800% 23-JUN-2039		16.419	99.217	4,000,000,000.000	3,968,680,000.000
11-SEP	15.800% 23-JUN-2039		16.470	98.942	6,000,000.000	5,936,520.000
11-SEP	15.800% 23-JUN-2039		16.100	100.947	2,000,000,000.000	2,018,940,000.000
11-SEP	15.800% 23-JUN-2039		16.110	100.892	4,000,000,000.000	4,035,680,000.000
11-SEP	15.800% 23-JUN-2039		16.000	101.501	1,600,000.000	1,624,016.000
11-SEP	15.800% 23-JUN-2039		16.300	99.855	1,300,000.000	1,298,115.000
11-SEP	15.800% 23-JUN-2039		16.500	98.783	1,000,000,000.000	987,830,000.000
11-SEP	17.500% 01-NOV-2040		16.200	112.636	20,000,000.000	22,527,200.000
11-SEP	17.500% 01-NOV-2040		16.950	108.264	25,000,000.000	27,065,930.000
11-SEP	17.500% 01-NOV-2040		16.787	109.188	197,000,000.000	215,100,360.000
11-SEP	18.500% 14-AUG-2042		16.350	112.664	60,000,000.000	67,598,400.000
11-SEP	18.500% 14-AUG-2042		16.000	114.938	20,000,000.000	22,987,600.000
11-SEP	18.500% 14-AUG-2042		16.300	112.984	13,500,000.000	15,252,840.000

11-SEP	18.500% 14-AUG-2042		17.500	105.727	76,500,000.000	80,881,155.000
11-SEP	18.500% 14-AUG-2042		16.500	111.714	13,000,000.000	14,522,820.000
11-SEP	15.000% 18-JUN-2043		15.300	100.654	149,100,000.000	150,075,114.000
11-SEP	15.000% 18-JUN-2043		15.763	97.931	150,000,000.000	146,896,500.000
11-SEP	15.000% 18-JUN-2043		16.214	95.400	2,000,000.000	1,908,000.000
11-SEP	15.000% 18-JUN-2043		16.500	93.857	106,600,000.000	100,051,562.000
11-SEP	15.000% 18-JUN-2043		16.700	92.805	20,000,000.000	18,561,000.000
11-SEP	15.000% 18-JUN-2043		16.007	96.544	100,000.000	96,544.000
11-SEP	15.000% 18-JUN-2043		15.810	97.660	10,000,000.000	9,766,000.000
11-SEP	15.000% 18-JUN-2043		15.763	97.931	210,000,000.000	205,655,100.000
11-SEP	15.000% 18-JUN-2043		16.550	93.592	7,000,000.000	6,551,440.000
11-SEP	15.000% 18-JUN-2043		16.700	92.805	1,000,000.000	928,048.000
TOTAL					66,967,800,000.000	